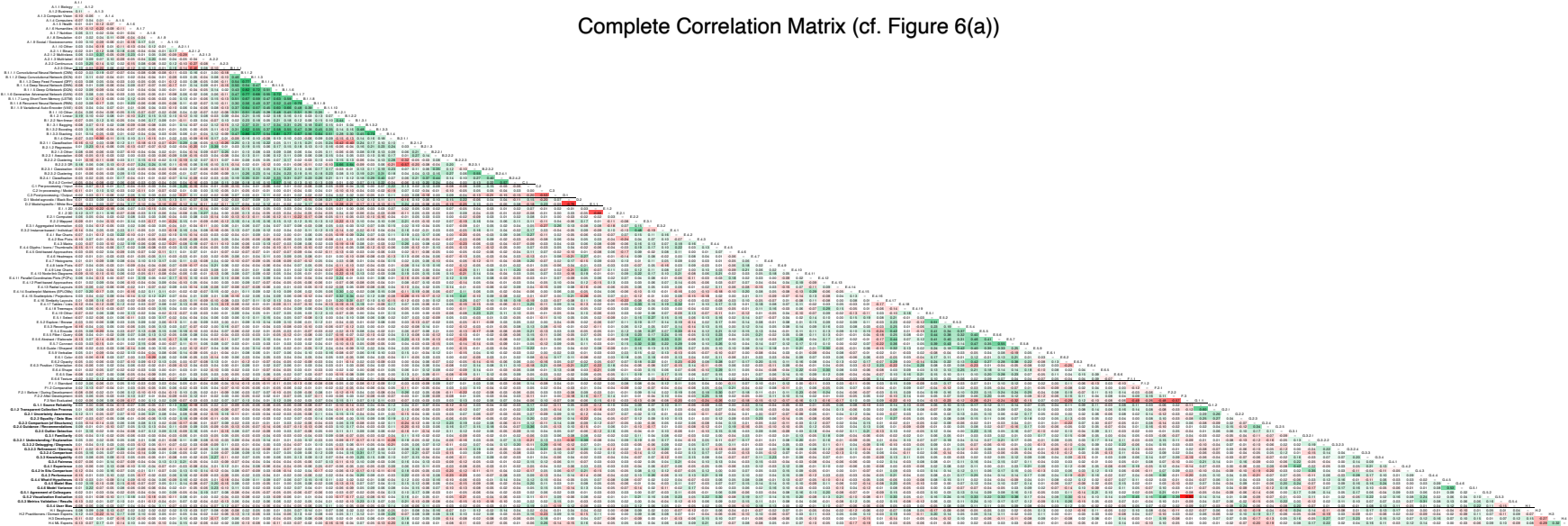# Complete Correlation Matrix (cf. Figure 6(a))